SOME BINOMIAL-COEFFICIENT SUMS

For nonnegative integers n, k, let

(1)
$$P(n,k) = \int_0^1 (1-x)^n x^k dx.$$

Evidently $P(0,k) = P(k,0) = \frac{1}{k+1}$. If n is positive, integration by parts gives

$$P(n,k) = \int_0^1 (1-x)^n x^k dx$$

$$= \frac{1}{k+1} (1-x)^n x^{k+1} \Big|_0^1 + \int_0^1 \frac{n}{k+1} (1-x)^{n-1} x^{k+1} dx$$

$$= 0 + \frac{n}{k+1} P(n-1, k+1)$$

Hence

$$P(n,k) = \frac{n}{k+1}P(n-1,k+1)$$

$$= \frac{n(n-1)}{(k+1)(k+2)}P(n-2,k+2)$$

$$= \dots = \frac{n!}{(k+1)(k+2)\dots(k+n)}P(0,k+n)$$

$$= \frac{n!}{(k+1)(k+2)\dots(k+n)(k+n+1)}$$

$$= \frac{1}{k+n+1}\frac{n!k!}{(n+k)!}$$

$$= \frac{1}{k+n+1}\binom{n+k}{k}^{-1}.$$

On the other hand, expanding out $(1-x)^n$ in (1) gives

$$P(n,k) = \int_0^1 \sum_{j=0}^n \binom{n}{j} (-1)^j x^{j+k} dx = \sum_{j=0}^n \frac{(-1)^j}{k+j+1} \binom{n}{j}.$$

Thus, we have the identity

(2)
$$\sum_{j=0}^{n} \frac{(-1)^{j}}{k+j+1} \binom{n}{j} = \frac{1}{k+n+1} \binom{n+k}{k}^{-1}$$

for all nonnegative integers n and k. The case k=0 is

$$\sum_{j=1}^{n} \frac{(-1)^{j}}{j+1} \binom{n}{j} = \frac{1}{n+1},$$

as proved earlier. Of course (2) does not hold for k = -1, but in that case we have

$$\sum_{j=0}^{n} \frac{(-1)^{j}}{j} \binom{n}{j} = -\int_{0}^{1} \frac{u^{n} - 1}{u - 1} du = -H_{n}.$$

Exercise 1. Define for nonnegative integers k, n

$$Q(n,k) = \int_0^1 (1+x)^n x^k dx.$$

a. Show that

$$Q(n,k) = \sum_{j=0}^{n} \frac{1}{k+j+1} \binom{n}{j}.$$

b. Using integration by parts, show that for k > 0

$$Q(n,k) = \frac{2^{n+1}}{n+1} - \frac{k}{n+1}Q(n+1,k-1).$$

c. Explain why $Q(n,0) = (2^{n+1} - 1)/(n+1)$, and use this fact together with part (b) to get a formula for Q(n,1).

Suppose now we want to evaluate

$$\sum_{j=0}^{n} \frac{(-1)^j}{2j+1} \binom{n}{j}.$$

We have

$$\sum_{j=0}^{n} (-1)^{j} x^{2j} \binom{n}{j} = (1 - x^{2})^{n}$$

and so

$$\sum_{j=0}^{n} \frac{(-1)^{j}}{2j+1} \binom{n}{j} = \int_{0}^{1} (1-x^{2})^{n} dx.$$

On the other hand, $I(n) = \int_0^1 (1 - x^2)^n dx$ can be written

$$I(n) = \int_0^{\frac{\pi}{2}} (1 - \sin^2 \theta)^n \cos \theta d\theta = \int_0^{\frac{\pi}{2}} \cos^{2n+1} \theta d\theta$$

via the substitution $x = \sin \theta$, and so, integrating by parts,

$$I(n) = \int_0^{\frac{\pi}{2}} \cos^{2n}\theta \cos\theta d\theta = \cos^{2n}\theta \sin\theta \Big|_0^{\frac{\pi}{2}} + 2n \int_0^{\frac{\pi}{2}} \cos^{2n-1}\theta \sin^2\theta d\theta$$
$$= 0 + 2n \int_0^{\frac{\pi}{2}} (\cos^{2n-1}\theta - \cos^{2n+1}\theta) d\theta = 2n(I(n-1) - I(n)).$$

Add 2nI(n) to both sides to get (2n+1)I(n) = 2nI(n-1), or

$$I(n) = \frac{2n}{2n+1}I(n-1).$$

Hence

$$I(n) = \frac{2n}{2n+1}I(n-1)$$

$$= \frac{(2n)(2n-2)}{(2n+1)(2n-1)}I(n-2)$$

$$= \dots = \frac{(2n)(2n-2)\dots 2}{(2n+1)(2n-1)\dots 3}I(0).$$

Now I(0) = 1, so

$$I(n) = \frac{(2n)(2n-2)\cdots 2}{(2n+1)(2n-1)\cdots 3} = \frac{(2n)^2(2n-2)^2\cdots 2^2}{(2n+1)!} = \frac{2^{2n}(n!)^2}{(2n+1)!}$$

and thus

(3)
$$\sum_{j=0}^{n} \frac{(-1)^{j}}{2j+1} \binom{n}{j} = \frac{2^{2n}(n!)^{2}}{(2n+1)!}.$$

Exercise 2. For nonnegative integers n, let

$$J(n) = \int_0^1 (1+x^2)^n dx.$$

a. Show that

$$J(n) = \sum_{j=0}^{n} \frac{1}{2j+1} \binom{n}{j}.$$

b. Using the substitution $x = \tan \theta$, prove that

$$J(n) = \int_0^{\frac{\pi}{4}} \sec^{2n+2} \theta d\theta.$$

c. Use integration by parts to show

$$J(n) = \frac{2^n}{2n+1} + \frac{2n}{2n+1}J(n-1).$$

Hint: split up $\sec^{2n+2}\theta d\theta$ as $\sec^{2n}\theta d(\tan\theta)$.

d. Use the recurrence to find J(3). (Note that J(0) = 1.)